

THE CHINESE UNIVERSITY OF HONG KONG  
Department of Mathematics  
MATH4240 - Stochastic Processes - 2023/24 Term 2

**Homework 3**

**Due date: February 16 Friday, 2024**

All questions are selected from the textbook. Submit your answers in a single PDF file **via Blackboard online** to **ONLY** the Compulsory Part. Reference solutions to both parts will be provided after grading.

**Compulsory Part**

Chapter 1 (page 41): 15, 18, 20(b), 24, 26, 27, 29, 32, 34, 36(a)

**Optional Part**

Chapter 1 (Page 41): 17, 23, 25, 28, 30, 31, 33, 35, 36(b)(c)(d), 37, 38